

pseudo-random number generator

(algorithm)

Definition: A <u>deterministic algorithm</u> to generate a sequence of numbers with little or no discernible pattern in the numbers, except for broad statistical properties.

Also known as PRNG.

Specialization (... is a kind of me.) *linear congruential generator*.

See also randomized algorithm.

Note: Any computer program is likely to generate pseudo-random numbers, not actually random numbers. This is important when, say, simulations are sensitive to subtle patterns in the "random" numbers used. Hardware-based random number generators are built from parts with naturally random events, such as noise in a diode.

A generator may be "seeded", or initialized, with a random event, such as the current time in milliseconds, to give different sequences every time it is used.

Do **NOT** use typical "random" number generators for security or cryptographic purposes. <u>Random Numbers</u> from David Wheeler's Secure Programming for Linux and Unix HOWTO, Section 11.3, gives suggestions and guidelines.

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Implementation

(C++, C, and Fortran). Herbert Glarner's Mersenne Twister MT 19937 (Linoleum). GAMS (C). Using C libraries to get random numbers in a certain range (C) is C FAQ question 13.16.

More information

Random Number Generation and Testing with links to reports, standard tests, and on-going research. ent: a program to test the randomness of bytes in a file. Karl Entacher's thorough review and comparison of A collection of selected pseudorandom number generators with linear structures.

Go to the <u>Dictionary of Algorithms and Data Structures</u> home page.

If you have suggestions, corrections, or comments, please get in touch with <u>Paul E. Black.</u>

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